

ABSTRACT

A preferred embodiment of the present invention enables a sender of a financial message adhering to a field delimited communication protocol to use an entry in a specified field of the protocol to communicate a coded message having a meaning outside the publicly-known meaning within the protocol. In an exemplary embodiment, a sender of a Financial Information Exchange (FIX) message uses the order quantity field ("tag 38") to communicate coded instructions to the message receiver on how to interpret the contents of the order message.

A preferred embodiment allows a party to define how values placed in the specified field will be interpreted. The exact meaning given to the coded number(s) may be different for each sender/receiver pair, or the same or similar codes may be used between a single sender and a plurality of receivers, as well as between any number of sender/receiver pairs.